

Linear Regression

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IIT Gandhinagar

Setup

Linear Regression

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- Examples of linear systems:

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 - $F = ma$

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 - $F = ma$
 - $v = u + at$

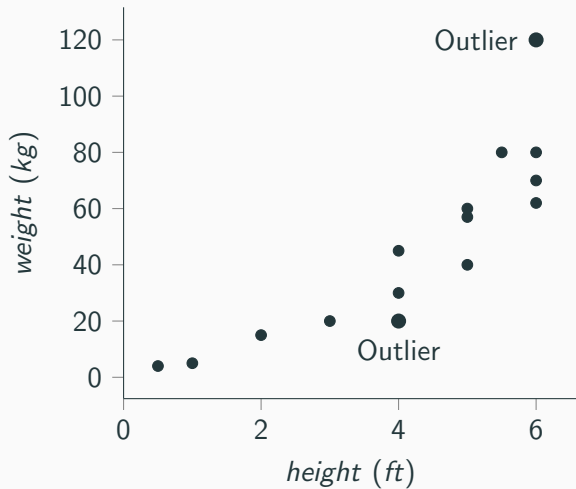
Task at hand

- TASK: Predict $\text{Weight} = f(\text{height})$

Height	Weight
3	29
4	35
5	39
2	20
6	41
7	?
8	?
1	?

The first part of the dataset is the training points. The latter ones are testing points.

Scatter Plot



Matrix representation of the expression

- $weight_1 \approx \theta_0 + \theta_1 \cdot height_1$

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$$weight_i \approx \theta_0 + \theta_1 \cdot height_i$$

Matrix representation of the expression

$$\begin{bmatrix} weight_1 \\ weight_2 \\ \dots \\ weight_N \end{bmatrix} = \begin{bmatrix} 1 & height_1 \\ 1 & height_2 \\ \dots & \dots \\ 1 & height_N \end{bmatrix} \begin{bmatrix} \theta_0 \\ \theta_1 \end{bmatrix}$$

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$$\hat{\mathbf{y}}_{n \times 1} = \mathbf{X}_{n \times d} \boldsymbol{\theta}_{d \times 1}$$

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- θ_0 - Bias Term/Intercept Term
- θ_1 - Slope

Extension to multiple dimensions

In the previous example $y = f(x)$, where x is one-dimensional.

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Examples in multiple dimensions.

One example is to predict the water demand of the IITGN campus

$$\text{Demand} = f(\# \text{ occupants, Temperature})$$

$$\text{Demand} = \text{Base Demand} + K_1 * \# \text{ occupants} + K_2 * \text{Temperature}$$

We hope to:

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- To predict the condition for the testing set

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- $x_i = \begin{bmatrix} \textit{Temperature}_i \\ \textit{\#Occupants}_i \end{bmatrix}$

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- where $\theta = \begin{bmatrix} \theta_0 \\ \theta_1 \\ \theta_2 \end{bmatrix}$
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- and $x_i' = \begin{bmatrix} 1 \\ \text{Temperature}_i \\ \text{\#Occupants}_i \end{bmatrix} = \begin{bmatrix} 1 \\ x_i \end{bmatrix}$
- Notice the transpose in the equation! This is because x_i is a column vector

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- Demand increases, if # occupants increases, then θ_2 is likely to be positive
- Demand increases, if temperature increases, then θ_1 is likely to be positive
- Base demand is independent of the temperature and the # occupants, but, likely positive, thus θ_0 is likely positive.

Normal Equation

Generalized Linear Regression Format

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$$\begin{bmatrix} \hat{y}_1 \\ \hat{y}_2 \\ \vdots \\ \hat{y}_N \end{bmatrix}_{N \times 1} = \begin{bmatrix} 1 & x_{1,1} & x_{1,2} & \dots & x_{1,M} \\ 1 & x_{2,1} & x_{2,2} & \dots & x_{2,M} \\ \vdots & \vdots & \vdots & \dots & \vdots \\ 1 & x_{N,1} & x_{N,2} & \dots & x_{N,M} \end{bmatrix}_{N \times (M+1)} \begin{bmatrix} \theta_0 \\ \theta_1 \\ \vdots \\ \theta_M \end{bmatrix}_{(M+1) \times 1}$$

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$$\hat{Y} = X\theta$$

Relationships between feature and target variables

- There could be different $\theta_0, \theta_1 \dots \theta_M$. Each of them can represents a relationship.

Relationships between feature and target variables

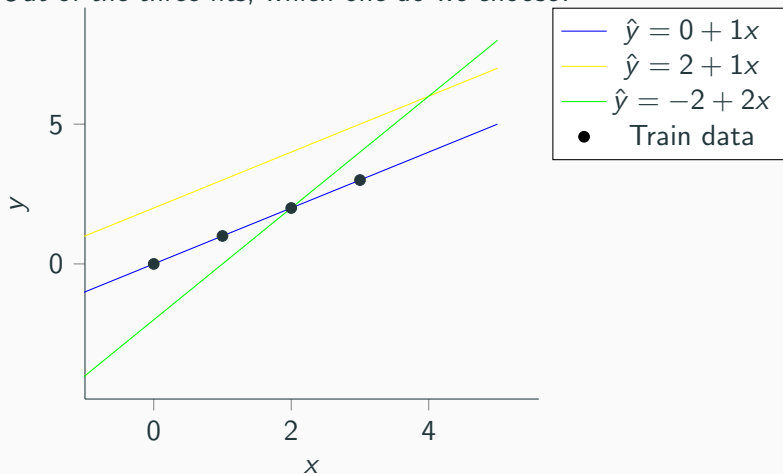
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- Let us consider an example in 2d

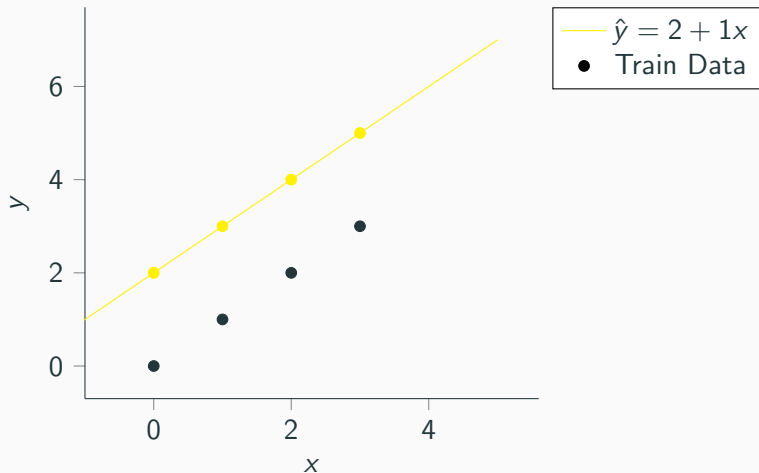
Relationships between feature and target variables

Out of the three fits, which one do we choose?



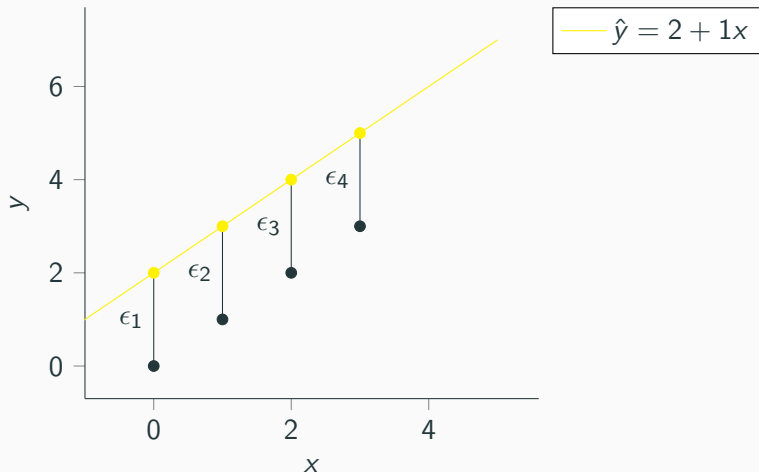
Relationships between feature and target variables

We have $\hat{y} = 2 + 1x$ as one relationship.



Relationships between feature and target variables

How far is our estimated \hat{y} from ground truth y ?



- $y_i = \hat{y}_i + \epsilon_i$ where $\epsilon_i \sim \mathcal{N}(0, \sigma^2)$

Error terms

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- $\epsilon_i = y_i - \hat{y}_i$
- $\epsilon_i = y_i - (\theta_0 + x_i \cdot \theta_1)$

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- minimize $|\epsilon_1| + |\epsilon_2| + \dots + |\epsilon_n|$ - L_1 Norm

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Objective: minimize $\epsilon_1^2 + \epsilon_2^2 + \dots + \epsilon_N^2$

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Objective: Minimize $\epsilon^T \epsilon$

Derivation of Normal Equation

$$\epsilon = \mathbf{y} - \mathbf{X}\theta$$

$$\epsilon^\top \epsilon = (\mathbf{y} - \mathbf{X}\theta)^\top (\mathbf{y} - \mathbf{X}\theta)$$

$$= \mathbf{y}^\top \mathbf{y} - 2\mathbf{y}^\top \mathbf{X}\theta + \theta^\top \mathbf{X}^\top \mathbf{X}\theta$$

This is what we wish to minimize

Minimizing the objective function

$$\frac{\partial \epsilon^\top \epsilon}{\partial \theta} = 0$$

- $\frac{\partial}{\partial \theta} \mathbf{y}^\top \mathbf{y} = 0$

Substitute the values in the top equation

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- $\frac{\partial}{\partial \theta} (\theta^\top \mathbf{X}^\top \mathbf{X}\theta) = 2\mathbf{X}^\top \mathbf{X}\theta$

Substitute the values in the top equation

Normal Equation derivation

$$0 = -2\mathbf{X}^\top \mathbf{y} + 2\mathbf{X}^\top \mathbf{X} \boldsymbol{\theta}$$

$$\mathbf{X}^\top \mathbf{y} = \mathbf{X}^\top \mathbf{X} \boldsymbol{\theta}$$

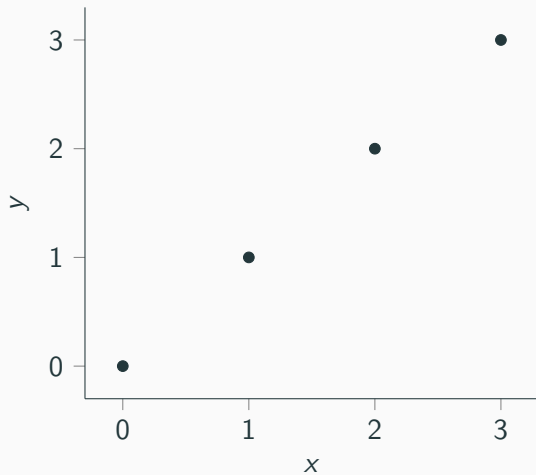
$$\hat{\boldsymbol{\theta}}_{OLS} = (\mathbf{X}^\top \mathbf{X})^{-1} \mathbf{X}^\top \mathbf{y}$$

Worked out example

x	y
0	0
1	1
2	2
3	3

Given the data above, find θ_0 and θ_1 .

Scatter Plot



Worked out example

$$\mathbf{X} = \begin{bmatrix} 1 & 0 \\ 1 & 1 \\ 1 & 2 \\ 1 & 3 \end{bmatrix}$$

$$\mathbf{X}^{\top} = \begin{bmatrix} 1 & 1 & 1 & 1 \\ 0 & 1 & 2 & 3 \end{bmatrix}$$

$$\mathbf{X}^{\top} \mathbf{X} = \begin{bmatrix} 4 & 6 \\ 6 & 14 \end{bmatrix}$$

Given the data above, find θ_0 and θ_1 .

Worked out example

$$(\mathbf{X}^\top \mathbf{X})^{-1} = \frac{1}{20} \begin{bmatrix} 14 & -6 \\ -6 & 4 \end{bmatrix}$$

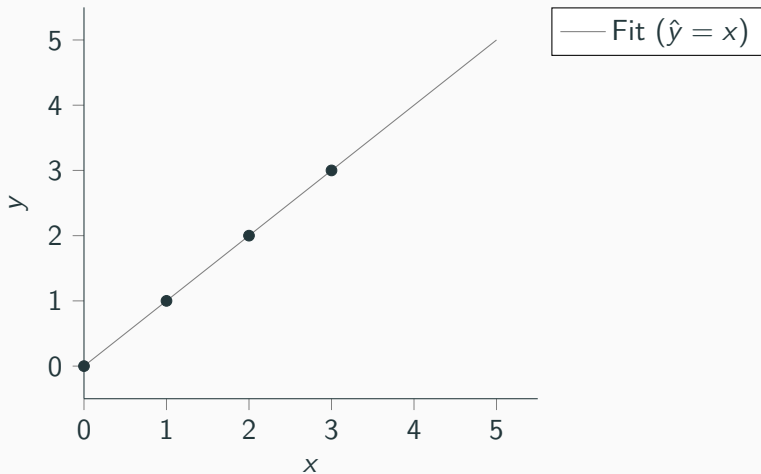
$$\mathbf{X}^\top \mathbf{y} = \begin{bmatrix} 1 & 1 & 1 & 1 \\ 0 & 1 & 2 & 3 \end{bmatrix} \begin{bmatrix} 0 \\ 1 \\ 2 \\ 3 \end{bmatrix} = \begin{bmatrix} 6 \\ 14 \end{bmatrix}$$

Worked out example

$$\theta = (X^T X)^{-1} (X^T y)$$

$$\begin{bmatrix} \theta_0 \\ \theta_1 \end{bmatrix} = \frac{1}{20} \begin{bmatrix} 14 & -6 \\ -6 & 4 \end{bmatrix} \begin{bmatrix} 6 \\ 14 \end{bmatrix} = \begin{bmatrix} 0 \\ 1 \end{bmatrix}$$

Scatter Plot

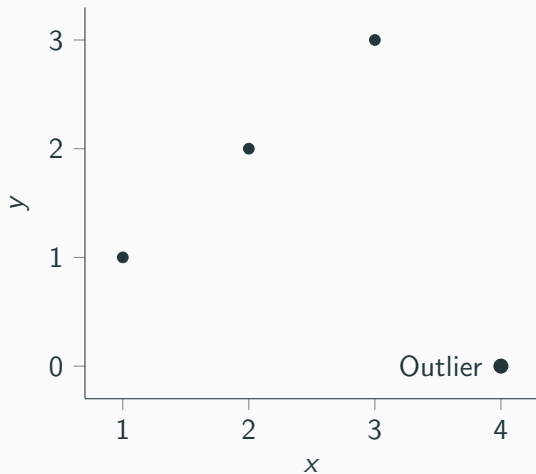


Effect of outlier

x	y
1	1
2	2
3	3
4	0

Compute the θ_0 and θ_1 .

Scatter Plot



Worked out example

$$X = \begin{bmatrix} 1 & 1 \\ 1 & 2 \\ 1 & 3 \\ 1 & 4 \end{bmatrix}$$

$$X^T = \begin{bmatrix} 1 & 1 & 1 & 1 \\ 1 & 2 & 3 & 4 \end{bmatrix}$$

$$X^T X = \begin{bmatrix} 4 & 10 \\ 10 & 30 \end{bmatrix}$$

Given the data above, find θ_0 and θ_1 .

Worked out example

$$(\mathbf{X}^\top \mathbf{X})^{-1} = \frac{1}{20} \begin{bmatrix} 30 & -10 \\ -10 & 4 \end{bmatrix}$$

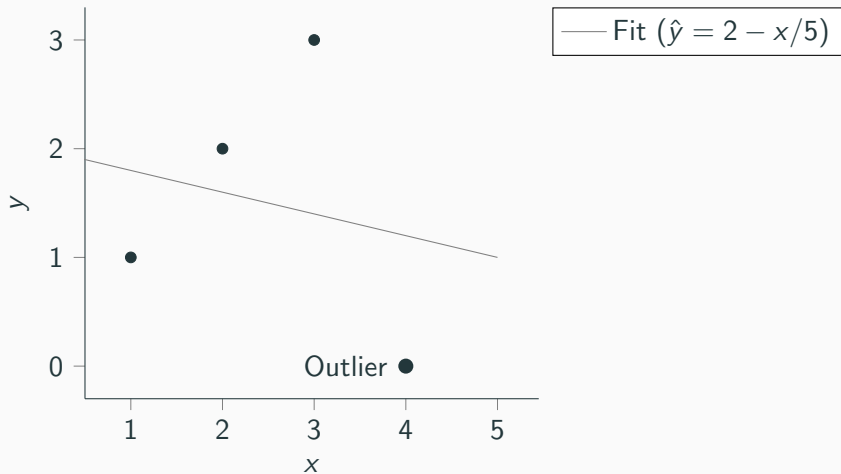
$$\mathbf{X}^\top \mathbf{y} = \begin{bmatrix} 6 \\ 14 \end{bmatrix}$$

Worked out example

$$\boldsymbol{\theta} = (\mathbf{X}^\top \mathbf{X})^{-1}(\mathbf{X}^\top \mathbf{y})$$

$$\begin{bmatrix} \theta_0 \\ \theta_1 \end{bmatrix} = \begin{bmatrix} 2 \\ (-1/5) \end{bmatrix}$$

Scatter Plot



Basis Expansion

Variable Transformation

Transform the data, by including the higher power terms in the feature space.

t	s
0	0
1	6
3	24
4	36

The above table represents the data before transformation

Variable Transformation

Add the higher degree features to the previous table

t	t^2	s
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Other transformations: $\log(x)$, $x_1 \times x_2$

A big caveat: Linear in what?!¹

1. $\hat{s} = \theta_0 + \theta_1 * t$ is linear

¹<https://stats.stackexchange.com/questions/8689/what-does-linear-stand-for-in-linear-regression>

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1. $\hat{s} = \theta_0 + \theta_1 * t$ is linear
2. Is $\hat{s} = \theta_0 + \theta_1 * t + \theta_2 * t^2$ linear?

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3. Is $\hat{s} = \theta_0 + \theta_1 * t + \theta_2 * t^2 + \theta_3 * \cos(t^3)$ linear?

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4. Is $\hat{s} = \theta_0 + \theta_1 * t + e^{\theta_2} * t$ linear?

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4. Is $\hat{s} = \theta_0 + \theta_1 * t + e^{\theta_2} * t$ linear?
5. All except #4 are linear models!
6. Linear refers to the relationship between the parameters that you are estimating (θ) and the outcome

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Basis Functions

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- We can perform an arbitrary nonlinear transformation $\phi(x)$ of the inputs x and then linearly combine the components of this transformation.
- $\phi : \mathbb{R}^D \rightarrow \mathbb{R}^K$ is called the basis function

Some examples of basis functions:

- Polynomial basis: $\phi(x) = \{1, x, x^2, x^3, \dots\}$

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- Fourier basis: $\phi(x) = \{1, \sin(x), \cos(x), \sin(2x), \cos(2x), \dots\}$
- Gaussian basis: $\phi(x) = \{1, \exp(-\frac{(x-\mu_1)^2}{2\sigma^2}), \exp(-\frac{(x-\mu_2)^2}{2\sigma^2}), \dots\}$

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- Fourier basis: $\phi(x) = \{1, \sin(x), \cos(x), \sin(2x), \cos(2x), \dots\}$
- Gaussian basis: $\phi(x) = \{1, \exp(-\frac{(x-\mu_1)^2}{2\sigma^2}), \exp(-\frac{(x-\mu_2)^2}{2\sigma^2}), \dots\}$
- Sigmoid basis: $\phi(x) = \{1, \sigma(x - \mu_1), \sigma(x - \mu_2), \dots\}$ where $\sigma(x) = \frac{1}{1+e^{-x}}$

Geometric Interpretation

Linear Combination of Vectors

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$$\alpha_1 \mathbf{v}_1 + \alpha_2 \mathbf{v}_2 + \alpha_3 \mathbf{v}_3 + \dots + \alpha_i \mathbf{v}_i$$

where $\alpha_1, \alpha_2, \alpha_3, \dots, \alpha_i \in \mathbb{R}$

Span of vectors

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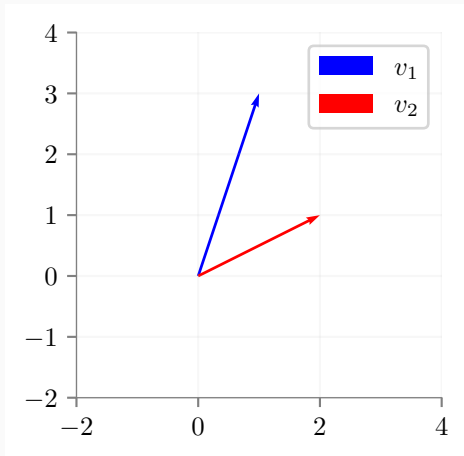
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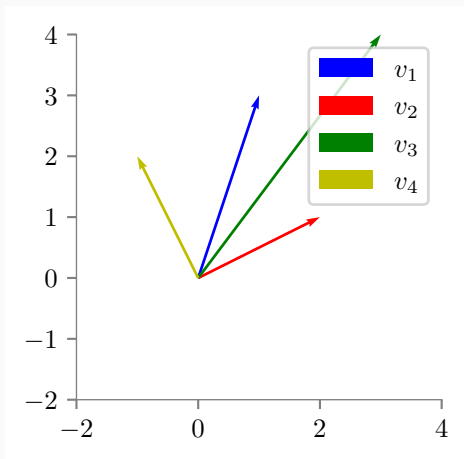
If we stack the vectors v_1, v_2, \dots, v_i as columns of a matrix V , then the span of v_1, v_2, \dots, v_i is given as $V\alpha$ where $\alpha \in \mathbb{R}^i$

Example

Find the span of $\left(\begin{bmatrix} 1 \\ 3 \end{bmatrix}, \begin{bmatrix} 2 \\ 1 \end{bmatrix} \right)$



Example

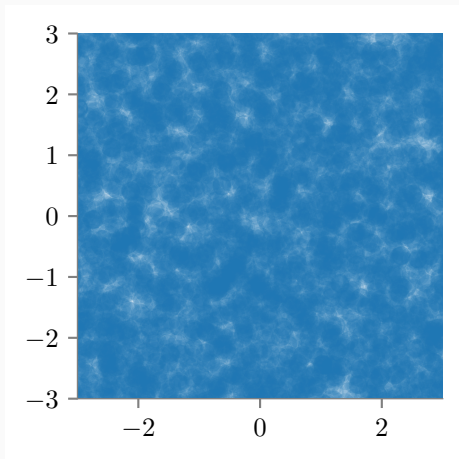


We have $v_3 = v_1 + v_2$

We have $v_4 = v_1 - v_2$

Example

Simulating the above example in python using different values of α_1 and α_2



$$\text{Span}((v_1, v_2)) \in \mathcal{R}^2$$

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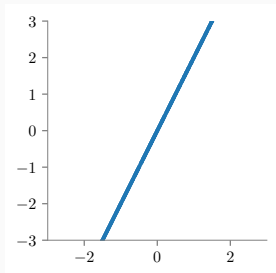
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Span of the above set is along the line $y = 2x$

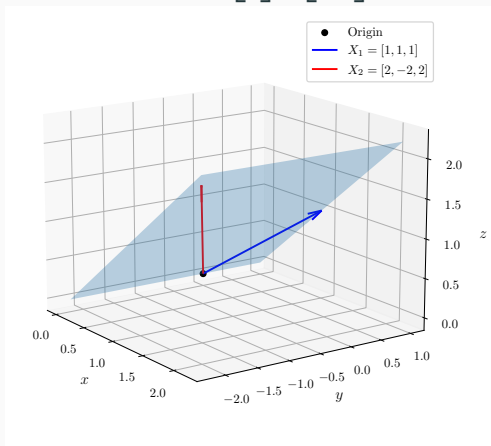


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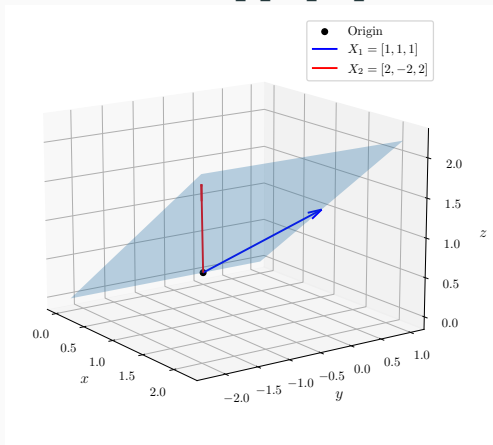
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The span is the plane $z = x$ or $x_3 = x_1$

Geometric Interpretation

Consider \mathbf{X} and \mathbf{y} as follows.

$$\mathbf{X} = \begin{pmatrix} 1 & 2 \\ 1 & -2 \\ 1 & 2 \end{pmatrix}, \quad \mathbf{y} = \begin{pmatrix} 8.8957 \\ 0.6130 \\ 1.7761 \end{pmatrix}$$

- We are trying to learn $\boldsymbol{\theta}$ for $\hat{\mathbf{y}} = \mathbf{X}\boldsymbol{\theta}$ such that $\|\mathbf{y} - \hat{\mathbf{y}}\|_2$ is minimised

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- Consider the two columns of \mathbf{X} . Can we write $\mathbf{X}\boldsymbol{\theta}$ as the span of $\left(\begin{bmatrix} 1 \\ 1 \\ 1 \end{bmatrix}, \begin{bmatrix} 2 \\ -2 \\ 2 \end{bmatrix} \right)$?

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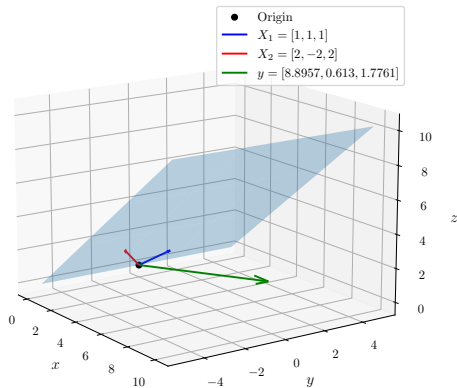
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- Consider the two columns of \mathbf{X} . Can we write $\mathbf{X}\boldsymbol{\theta}$ as the span of $\begin{bmatrix} 1 \\ 1 \\ 1 \end{bmatrix}$, $\begin{bmatrix} 2 \\ -2 \\ 2 \end{bmatrix}$?
- We wish to find $\hat{\mathbf{y}}$ such that

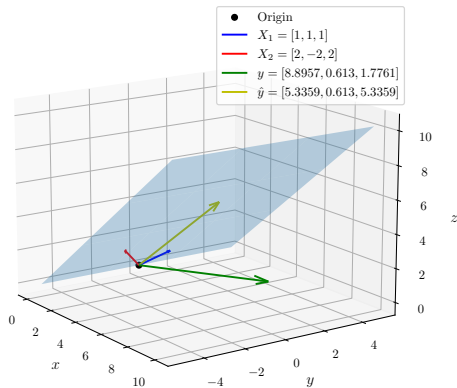
$$\arg \min_{\hat{\mathbf{y}} \in \text{SPAN}\{\bar{x}_1, \bar{x}_2, \dots, \bar{x}_D\}} \|\mathbf{y} - \hat{\mathbf{y}}\|_2$$

Geometric Interpretation

Span of $\left(\begin{bmatrix} 1 \\ 1 \\ 1 \end{bmatrix}, \begin{bmatrix} 2 \\ -2 \\ 2 \end{bmatrix} \right)$

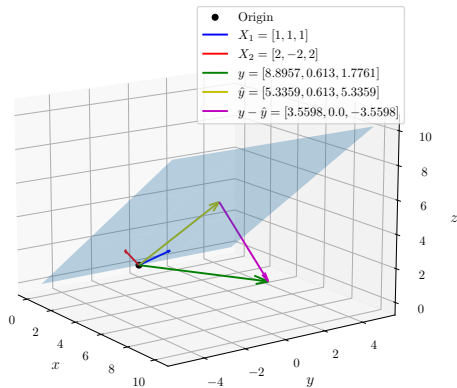


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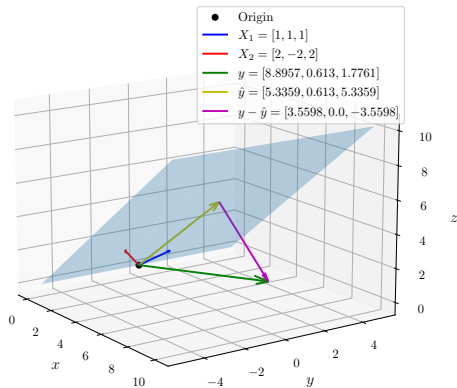
- We seek a $\hat{\mathbf{y}}$ in the span of the columns of \mathbf{X} such that it is closest to \mathbf{y}

Geometric Interpretation



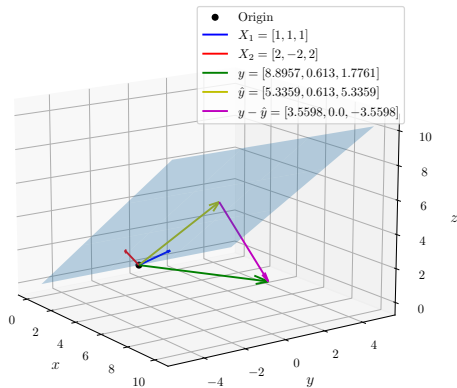
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- $\mathbf{X}^\top (\mathbf{y} - \mathbf{X}\theta) = 0$
- $\mathbf{X}^\top \mathbf{y} = \mathbf{X}^\top \mathbf{X}\theta$ or $\hat{\theta} = (\mathbf{X}^\top \mathbf{X})^{-1} \mathbf{X}^\top \mathbf{y}$

Dummy Variables and Multicollinearity

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Multi-collinearity

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The matrix X is not full rank.

Multi-collinearity

It arises when one or more predictor variables/features in X can be expressed as a linear combination of others

How to tackle it?

- Regularize

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- Drop variables
- Avoid dummy variable trap

Dummy variables

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Can we use the direct encoding?

Then this implies that $S > W > E > N$

Dummy Variables

N-1 Variable encoding

	Is it N?	Is it E?	Is it W?
N	1	0	0
E	0	1	0
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Dummy Variables

N Variable encoding

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Is it $S = 1 - (\text{Is it N} + \text{Is it W} + \text{Is it E})$

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This introduces dependencies between them, and this can cause confusion in classifiers.

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F	...
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M	...
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θ_1 is chosen based on $5-5.9$, $5.2-5.9$, $5.4-5.9$ $\theta_1 = \text{Avg. female height } (5+5.2+5.4)/3 - \text{Avg. male height}(5.9)$

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Now, θ_0 can be interpreted as average person height. θ_1 as the amount that female height is above average and male height is below average.